

Gamma Function

Sec 13

تکمیلی

$$\Gamma(n) = \int_0^\infty x^{n-1} e^{-x} dx$$

$$\textcircled{1} \quad \Gamma(1) = 1, \quad \Gamma(\frac{1}{2}) = \sqrt{\pi}$$

$$\textcircled{2} \quad \Gamma(n) = (n-1)!$$

$$\textcircled{3} \quad \Gamma(x)\Gamma(1-x) = \frac{\pi}{\sin(\pi x)}$$

$$\textcircled{4} \quad \Gamma(\alpha+1) = \alpha \Gamma(\alpha)$$

$$\Gamma(\alpha) = \frac{\Gamma(\alpha+1)}{\alpha} \quad \text{for } n > \alpha \quad \textcircled{1}$$

$$\Gamma(n) = (n-1)! \quad \text{for } n > \alpha \quad \textcircled{2}$$

$$\Gamma(\alpha+1) = \alpha \Gamma(\alpha) \quad \text{for } n > \alpha \quad \textcircled{3}$$

$$* \quad \Gamma(9) = 8!$$

$$* \quad \Gamma(\frac{5}{2}) = \frac{3}{2} \cdot \frac{1}{2} \Gamma(\frac{1}{2}) = \frac{3}{4} \sqrt{\pi}$$

$$* \quad \Gamma(-\frac{5}{2}) = -\frac{2}{5} \cdot -\frac{2}{3} \cdot -\frac{1}{2} \cdot \Gamma(\frac{1}{2})$$

$$* \quad \Gamma(\frac{1}{3})\Gamma(\frac{2}{3}) = \frac{\pi}{\sin(\frac{\pi}{3})}$$

$$-u \rightarrow r^2(x) \quad \text{cos} \theta \sin \theta \quad e^{r^2(x)} \quad \textcircled{1}$$

$$dF(x) = d\ln r^2(x) \quad \textcircled{2}$$

$$\ln(x) = -t \quad \leftarrow \ln(r) \quad \textcircled{3}$$

$$\textcircled{1} \quad \int_0^\infty x^3 e^{-x} dx = \Gamma(4) = 3!$$

$$\textcircled{2} \quad \int_0^\infty \sqrt{x} e^{-x^3} dx$$

$$\text{let } x^3 = u \rightarrow x = u^{\frac{1}{3}} \\ du = \frac{1}{3} u^{-\frac{2}{3}} dx$$

$$\frac{1}{3} \int_0^\infty u^{\frac{1}{3}} \cdot u^{-\frac{2}{3}} e^{-u} du$$

$$= \frac{1}{3} \int_0^\infty u^{\frac{1}{3}} e^{-u} du = \frac{1}{3} \Gamma(\frac{4}{3})$$

$$= \frac{1}{3} \Gamma(\frac{1}{2}) = \frac{1}{3} \cdot \frac{\pi}{2} \cdot \sqrt{\pi}$$

$$\textcircled{3} \quad \int_0^{\frac{1}{2}} x^{m-1} \ln(\frac{1}{2x}) dx \\ = - \int_0^{\frac{1}{2}} x^{m-1} \ln(2x) dx$$

$$\text{let } \ln(2x) = -t \\ x = \frac{1}{2} e^{-t} \\ dx = \frac{-1}{2} e^{-t} dt$$

$$\text{at } x=0 \rightarrow t=\infty \\ \text{at } x=\frac{1}{2} \rightarrow t=0$$

$$= - \int_{\infty}^0 (\frac{1}{2})^{m-1} e^{-m-1-t} \cdot (-t) \left(\frac{-1}{2}\right) e^{-t} dt \\ = + \left(\frac{1}{2}\right) \int_0^{\infty} t e^{-mt} dt$$

$$\text{let } u = mt \\ dt = \frac{1}{m} du$$

$$= \left(\frac{1}{2}\right)^m \int_0^{\infty} \frac{1}{m} u \cdot e^{-u} \cdot \frac{1}{m} du \\ = \left(\frac{1}{2}\right)^m \cdot \frac{1}{m^2} \Gamma(2)$$

$$= \left(\frac{1}{2}\right)^m \cdot \frac{1}{m^2}$$

Beta Function

$$\textcircled{1} \quad \beta(m,n) = \int_0^1 x^{m-1} (1-x)^{n-1} dx$$

$$\textcircled{2} \quad \beta(m,n) = 2 \int_0^{\frac{\pi}{2}} \sin^m \theta \cos^{n-1} \theta d\theta$$

$$\textcircled{3} \quad \beta(m,n) = \int_0^\infty \frac{y^{m-1}}{(1+y)^{m+n}} dy$$

$$\textcircled{4} \quad \beta(m,n) = \beta(n,m)$$

$$\textcircled{5} \quad \beta(m,n) = \frac{\Gamma(m)\Gamma(n)}{\Gamma(m+n)}$$

$$\underline{Ex} \int_0^1 x^5 (1-x)^4 dx$$

$$= B(6, 4) = \frac{\Gamma(6)\Gamma(4)}{\Gamma(10)}$$

$$\int_0^1 \frac{5x}{\sqrt{1-x^5}} dx$$

$$\text{Let } x^5 = t \rightarrow x = t^{\frac{1}{5}}$$

$$dx = \frac{1}{5} t^{-\frac{4}{5}} dt$$

$$\frac{1}{5} \int_0^1 \frac{t^{-\frac{4}{5} + \frac{1}{5}}}{\sqrt{1-t}} dt = \frac{1}{5} \int_0^1 t^{-\frac{3}{5}} (1-t)^{-\frac{1}{2}} dt$$

$$= B\left(\frac{4}{5}, \frac{1}{2}\right) = \frac{\Gamma\left(\frac{4}{5}\right) \Gamma\left(\frac{1}{2}\right)}{\Gamma\left(\frac{9}{10}\right)}$$

$$\int_0^{\frac{\pi}{2}} \sqrt{\frac{\sin^3 \theta}{\cos \theta}} d\theta = \int_0^{\frac{\pi}{2}} \sin^{\frac{3}{2}} \theta \cos^{-\frac{1}{2}} \theta d\theta$$

$$= \frac{1}{2} B\left(\frac{5}{4}, \frac{1}{4}\right) = \frac{\Gamma\left(\frac{5}{4}\right) \Gamma\left(\frac{1}{4}\right)}{\Gamma\left(\frac{6}{4}\right)}$$

Bessel function

$$x^2 y'' + xy' + (x^2 - k)y = 0$$

$$J_k(x) = \sum_{r=0}^{\infty} \frac{(-1)^r}{r!} \frac{(x)^{2r+k}}{(r+k+1)}$$

$$\rightarrow k_1 - k_2 = \text{non Integer}$$

$$y_{G,S} = c_1 J_k(x) + c_2 J_{-k}(x)$$

$$\rightarrow k_1 - k_2 = \text{Integer}$$

$$y_{G,S} = c_1 J_k(x) + c_2 Y_k(x)$$

$$Y_k(x) = \lim_{n \rightarrow k} \frac{J_n(x) \cos(n\pi) - J_{-n}(x)}{\sin(n\pi)}$$